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Integral representation of holomorphic mappings on fully nuclear spaces [☆]

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Abstract

We obtain the following integral representation:

$$f(z) = \int_{E'_\beta} e^{\langle z, w \rangle} \cdot (f \circ D)(w) d\mu_\gamma(w)$$

for all $z \in E$, a fully nuclear space with basis, where η and γ belong to E'_β , $\eta/\gamma \in \ell_1$, f is a holomorphic function of η -exponential type on E , μ_γ is a Gaussian measure on E'_β , and D is a densely defined diagonal mapping from E'_β into E .

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1. Introduction

This paper is motivated by results by Pinasco and Zalduendo in [3,4] on the integral representation of holomorphic functions defined on Banach spaces. We follow the same basic approach by using Gaussian measures in considering holomorphic functions on fully nuclear spaces with a basis. In this setting we have absolutely convergent monomial expansions for holomorphic mappings and Minlos's Fourier transform characterisation of Gaussian measures [1]. The authors thank Nacho Zalduendo for introducing them to the subject and for his extremely helpful advice.

A fully nuclear space with basis is a complete barrelled nuclear space E with basis $(e_n)_{n=1}^\infty$ such that its strong dual is also a complete barrelled nuclear space with basis. A fully nuclear space with basis is reflexive and its strong dual E'_β is also fully nuclear with absolute basis $(e'_n)_{n=1}^\infty$. Fréchet nuclear spaces with basis and their strong duals are

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fully nuclear with basis. Moreover, the collection of fully nuclear spaces with basis is closed with respect to countable products and direct sums. We let

$$\left\langle \sum_{n=1}^{\infty} z_n e_n, \sum_{n=1}^{\infty} w_n e'_n \right\rangle = \sum_{n=1}^{\infty} z_n \bar{w}_n$$

denote the dual pairing between E and E'_β . We may also use this dual pairing to define a fundamental system of semi-norms on E ; if $\sum_{n=1}^{\infty} \beta_n e'_n \in E'_\beta$, then $\sum_{n=1}^{\infty} z_n e_n \in E \rightarrow \sum_{n=1}^{\infty} |\beta_n z_n|$ defines a continuous semi-norm on E and if we consider all such semi-norms we obtain a fundamental system of semi-norms. We shall always suppose that E is a complex space and denote by $E_{\mathbb{R}}$ the space E with its underlying real structure. If we let $e_{n*} = i e_n$, where $i = \sqrt{-1}$, then it is easily seen that $(e_n, e_{m*})_{n,m=1}^{\infty}$ is an absolute basis for $E_{\mathbb{R}}$. Moreover, the complexification of $E_{\mathbb{R}}$ is isomorphic to $E \times E$. If $\sum_{n=1}^{\infty} z_n e_n \in E$, then there exists $\sum_{n=1}^{\infty} z'_n e_n \in E$ such that $(|z_n|/|z'_n|)_{n=1}^{\infty} \in \ell_1$.¹

By [2] the monomials form an absolute basis for $\mathcal{H}(E)$, the entire functions on E , with respect to any of the usual topologies, including the compact open topology τ_0 , whenever E is a fully nuclear space with basis. If $\theta := (\theta_n)_{n=1}^{\infty}$ and $z := (z_n)_{n=1}^{\infty}$ are sequences of complex numbers we let

$$\|z\|_\theta = \sum_{n=1}^{\infty} |z_n| \cdot |\theta_n| = \|\theta\|_z.$$

We refer to [2] for further details on fully nuclear spaces with basis and the theory of holomorphic functions on these spaces.

A holomorphic mapping $f \in \mathcal{H}(E)$ which satisfies any of the equivalent conditions in the following proposition is said to be of η -exponential type.

Proposition 1. *If E is a fully nuclear space with basis, $\eta_n \geq 0$ for all n , and $\sum_{n=1}^{\infty} \eta_n e'_n \in E'_\beta$, then the following are equivalent conditions on $f \in \mathcal{H}(E)$:*

- (a) $f(z) := \sum_{m \in \mathbb{N}^{(\mathbb{N})}} a_m z^m \in \mathcal{H}(E)$ satisfies $|a_m| \leq ab^{|m|} \eta^m / m!$ for some $a, b > 0$ and all $m \in \mathbb{N}^{(\mathbb{N})}$,
- (b) $f = \sum_{n=0}^{\infty} P_n$, where P_n is a continuous n -homogeneous polynomial for each n and $|P_n(z)| \leq cd^n \|z\|_\eta^n / n!$ for all n and all $z \in E$ and some $c, d > 0$,
- (c) $|f(z)| \leq Ae^{B\|z\|_\eta}$ for all $z \in E$, where A, B are positive constants.

Proof. If (a) holds, then for all n ,

$$\begin{aligned} |P_n(z)| &\leq \sum_{m \in \mathbb{N}^{(\mathbb{N})}, |m|=n} |a_m| \cdot |z^m| \\ &\leq ab^{|m|} \sum_{m \in \mathbb{N}^{(\mathbb{N})}, |m|=n} \eta^m |z^m| / m! \\ &= ab^n \|z\|_\eta^n / n! \end{aligned}$$

and (a) implies (b). If (b) holds, then

$$|f(z)| \leq \sum_{n=0}^{\infty} |P_n(z)| \leq c \sum_{n=0}^{\infty} \frac{d^n \|z\|_\eta^n}{n!} \leq ce^{d\|z\|_\eta}$$

and (b) implies (c).

Suppose (c) holds. For any sequence of positive scalars $(\alpha_i)_{i=1}^{\infty}$ the set $D := \{(z_i)_{i=1}^n : |z_i| = \alpha_i / \eta_i, i = 1, \dots, n\}$ is the distinguished boundary of the compact polydisc $\{(z_i)_{i=1}^n : |z_i| \leq \alpha_i / \eta_i, i = 1, \dots, n\}$ and

$$\sup\{\|z\|_\eta : z \in D\} = \sup\left\{\sum_{i=1}^n |z_i| \eta_i : |z_i| = \alpha_i / \eta_i\right\} = \sum_{i=1}^n \alpha_i.$$

¹ For convenience we use the notation $\frac{0}{0} = 0$.

If $m = (m_1, \dots, m_n) \in \mathbb{N}^{(\mathbb{N})}$, then, using Cauchy estimates, we have

$$\frac{\alpha^m}{\eta^m} |a_m| = \|a_m z^m\|_{\{z \in D\}} \leq \|f(z)\|_{\{z \in D\}} \leq A e^{B \sup\{\|z\|_\eta : z \in D\}} \leq A e^{B \sum_{i=1}^n \alpha_i}.$$

Hence

$$|a_m| \leq A \eta^m \inf_{\alpha_i > 0} \left(\prod_{1 \leq i \leq n} \frac{e^{B \alpha_i}}{\alpha_i^{m_i}} \right)$$

and on letting $\alpha_i = m_i / B$ we obtain

$$|a_m| \leq A \eta^m \prod_{1 \leq i \leq n} \frac{(Be)^{m_i}}{m_i^{m_i}} \leq A \eta^m \prod_{1 \leq i \leq n} \frac{(Be)^{m_i}}{m_i!} \leq A (Be)^{|m|} \eta^m / m!.$$

Hence (c) implies (a) and this completes the proof. \square

Let E denote a fully nuclear space with basis over \mathbb{C} . We identify, $we'_j := (x + iy)e'_j \in E'_\beta$ with $xe'_j + ye'_{j*} \in (E'_\beta)_\mathbb{R}$ and $ze_j := (u + iv)e_j \in E$ with $ue_j + ve_j \in E_\mathbb{R}$ for x, y, u and v in \mathbb{R} . If $Q : E_\mathbb{R} \rightarrow \mathbb{R}$ is a positive, that is $Q(x) \geq 0$ for all $x \in E_\mathbb{R}$, continuous quadratic form, then by a result of Minlos, see [1, Proposition 4, p. 76, and Corollaire, p. 92], there is a Gaussian probability measure μ on E'_β such that for all $z \in E$,

$$[\mathcal{F}(\mu)](z) := \int_{E'_\beta} e^{i\langle z, w \rangle} d\mu(w) = e^{-Q(z)/2}.$$

The mapping $\mathcal{F}(\mu)$ is called the Fourier transform of μ .

Lemma 1. If $(e_n)_{n=1}^\infty$ is an absolute basis for the fully nuclear space E and $(\gamma_n)_{n=1}^\infty$ is a sequence of non-negative scalars such that $\sum_{n=1}^\infty \gamma_n e'_n \in E'_\beta$, then $Q(\sum_{n=1}^\infty x_n e_n + \sum_{m=1}^\infty y_m e_{m*}) = \sum_{n=1}^\infty \gamma_n^2 (x_n^2 + y_n^2)$ defines a continuous positive quadratic form on $E_\mathbb{R}$. Moreover, if μ_γ is the Gaussian measure on $(E_\mathbb{R})'_\beta$ such that $\mathcal{F}(\mu_\gamma) = e^{-Q/2}$, then for any cylindrical Borel set B with base in the subspace of $(E_\mathbb{R})'_\beta$ spanned by $(e'_n, e'_{m*})_{n,m=1}^k$ we have

$$\begin{aligned} \mu_\gamma(B) &= \frac{1}{\pi^k (\gamma_1 \cdots \gamma_k)^2} \int_B e^{-\sum_{n=1}^k \frac{x_n^2 + y_n^2}{\gamma_n^2}} dx_1 dy_1 \cdots dx_k dy_k \\ &= \frac{i^k}{(2\pi)^k (\gamma_1 \cdots \gamma_k)^2} \int_B e^{-\sum_{n=1}^k \frac{|w_n|^2}{\gamma_n^2}} dw_1 d\bar{w}_1 \cdots dw_k d\bar{w}_k. \end{aligned}$$

Proof. Since $\gamma_n \geq 0$ for all n , Q is a positive quadratic form. If $\sum_{n=1}^\infty \gamma_n e'_n \in E'_\beta$, then, by nuclearity, we can find a sequence of positive real numbers $(\delta_n)_{n=1}^\infty$ such that $\sum_{n=1}^\infty 1/\delta_n < \infty$ and $\sum_{n=1}^\infty \delta_n \gamma_n e'_n \in E'_\beta$. By duality $V := \{\sum_{n=1}^\infty z_n e_n \in E : \sup_n |\delta_n \gamma_n z_n| \leq 1\}$ is a neighbourhood of zero in E . Since

$$\sum_{n=1}^\infty \sup \left\{ \gamma_n^2 (x_n^2 + y_n^2) : \sum_{n=1}^\infty x_n e_n \in kV, \sum_{m=1}^\infty y_m e_{m*} \in kV \right\} \leq 2k^2 \sum_{n=1}^\infty \delta_n^{-2} < \infty$$

for all positive integers k , Q is the limit, uniformly over kV , of the sequence of continuous positive quadratic forms

$$Q_l \left(\sum_{n=1}^\infty x_n e_n + \sum_{m=1}^\infty y_m e_{m*} \right) := \sum_{n=1}^l \gamma_n^2 (x_n^2 + y_n^2).$$

Hence Q is continuous and by the result of Minlos, quoted above, there exists a Gaussian probability measure μ such that $\mathcal{F}(\mu) = e^{-Q/2}$. The proof is completed by noting that $dx dy = i dz d\bar{z}/2$. \square

With the above notation we have the following result.

Lemma 2. Let $\sum_{n=1}^{\infty} \gamma_n e'_n \in E'_\beta$, where $\gamma_n \geq 0$ for all n . Let $(\theta_n)_{n=1}^{\infty}$ denote a sequence of real numbers and suppose $1 \leq p < \infty$. If $\sum_{n=1}^{\infty} |\theta_n| \gamma_n < \infty$, then the mapping $\sum_{n=1}^{\infty} w_n e'_n \in E'_\beta \rightarrow e^{\|w\|_\theta}$ belongs to $\mathcal{L}^p(\mu_\gamma)$.

Proof. We have $|e^{\|w\|_\theta}|^p = e^{p \sum_{n=1}^{\infty} |\theta_n| \cdot |w_n|}$. If $g_k : w = \sum_{n=1}^{\infty} w_n e'_n \in E'_\beta \rightarrow e^{p \sum_{n=1}^k |\theta_n| \cdot |w_n|}$, then the sequence $(g_k)_{k=1}^{\infty}$ is increasing and it suffices by the Monotone Convergence Theorem to show $\lim_{k \rightarrow \infty} \int_{E'_\beta} g_k d\mu_\gamma$ is finite. On letting $q = p/2$ we have

$$\begin{aligned} \int_{E'_\beta} g_k(w) d\mu_\gamma(w) &= \frac{i^k}{(2\pi)^k (\gamma_1 \cdots \gamma_k)^2} \int_{\mathbb{C}^k} e^{p \sum_{n=1}^k |\theta_n| \cdot |w_n|} e^{-\sum_{n=1}^k \frac{|w_n|^2}{\gamma_n^2}} dw_1 d\bar{w}_1 \cdots dw_k d\bar{w}_k \\ &= \prod_{n=1}^k \frac{i}{2\pi \gamma_n^2} \int_{\mathbb{C}} e^{p|\theta_n| \cdot |w_n| - \frac{|w_n|^2}{\gamma_n^2}} dw_n d\bar{w}_n \\ &= \prod_{n=1}^k \frac{i e^{q^2 |\theta_n|^2 \gamma_n^2}}{2\pi \gamma_n^2} \int_{\mathbb{C}} e^{-\frac{1}{\gamma_n^2} (|w_n| - q|\theta_n| \gamma_n^2)^2} dw_n d\bar{w}_n \\ &= e^{\sum_{n=1}^k q^2 |\theta_n|^2 \gamma_n^2} \prod_{n=1}^k \frac{1}{\gamma_n^2} \int_0^\infty 2s e^{-\frac{1}{\gamma_n^2} (s - q|\theta_n| \gamma_n^2)^2} ds \\ &= e^{\sum_{n=1}^k q^2 |\theta_n|^2 \gamma_n^2} \prod_{n=1}^k \int_0^\infty 2r e^{-(r - q|\theta_n| \gamma_n)^2} dr. \end{aligned}$$

We now consider the integral

$$f(\alpha) := \int_0^\infty 2r e^{-(r-\alpha)^2} dr$$

as a function of $\alpha \geq 0$ on the interval $[0, 1]$. We have $f(0) = 1$ and, by the Mean Value Theorem, for $0 < \alpha < 1$ and $r > 0$,

$$\left| \frac{e^{-(r-\alpha)^2} - e^{-r^2}}{(r-\alpha) - r} \right| = 2r_\alpha e^{-r_\alpha^2},$$

where $r - \alpha < r_\alpha < r$. Hence

$$|e^{-(r-\alpha)^2} - e^{-r^2}| \leq 2\alpha g(r) := \begin{cases} 2\alpha & \text{if } 0 \leq r \leq 1, \\ 2\alpha r e^{-(r-1)^2} & \text{if } r > 1, \end{cases}$$

and

$$|f(\alpha) - f(0)| \leq \int_0^\infty 2r |e^{-(r-\alpha)^2} - e^{-r^2}| dr \leq 4\alpha \int_0^\infty r g(r) dr.$$

As the function $r \rightarrow r g(r)$ is integrable, the constant $C := 4 \int_0^\infty r g(r) dr$ is finite and $|f(\alpha) - f(0)| \leq C\alpha$ for $0 \leq \alpha < 1$. This implies

$$\sum_{n=1}^{\infty} |f(q|\theta_n| \gamma_n) - f(0)| \leq Cq \sum_{n=1}^{\infty} |\theta_n| \gamma_n < \infty$$

and hence $\prod_{n=1}^{\infty} (1 + (f(q|\theta_n| \gamma_n) - f(0))) < \infty$. We now have

$$\begin{aligned}
\lim_{k \rightarrow \infty} \int_{E'_\beta} g_k d\mu_\gamma &= e^{\sum_{n=1}^\infty q^2 |\theta_n|^2 \gamma_n^2} \prod_{n=1}^\infty \int_0^\infty 2r e^{-(r-q|\theta_n|\gamma_n)^2} dr \\
&\leq e^{\sum_{n=1}^\infty q^2 |\theta_n|^2 \gamma_n^2} \prod_{n=1}^\infty f(q|\theta_n|\gamma_n) \\
&< \infty.
\end{aligned}$$

This completes the proof. \square

We shall also need the following result (see [4, Lemma 2.1]).

Lemma 3.

$$\int_{E'_\beta} w^m \bar{w}^{m'} d\mu_\gamma = \begin{cases} m! \gamma^{2m} & \text{if } m = m', \\ 0 & \text{otherwise.} \end{cases}$$

Proof. If $m = (m_1, \dots, m_k)$ and $m' = (m'_1, \dots, m'_k)$, then

$$\begin{aligned}
\int_{E'_\beta} w^m \bar{w}^{m'} d\mu_\gamma &= \frac{i^k}{(2\pi)^k (\gamma_1 \cdots \gamma_k)^2} \int_{\mathbb{C}^k} w^m \bar{w}^{m'} e^{-\sum_{n=1}^k \frac{|w_n|^2}{\gamma_n^2}} dw_1 d\bar{w}_1 \cdots dw_k d\bar{w}_k \\
&= \prod_{n=1}^k \frac{i}{2\pi \gamma_n^2} \int_{\mathbb{C}} w^{m_n} \bar{w}^{m'_n} e^{-\frac{|w|^2}{\gamma_n^2}} dw d\bar{w}
\end{aligned}$$

and this is 0 if $m \neq m'$. If $m = m'$, then

$$\begin{aligned}
\int_{E'_\beta} w^m \bar{w}^{m'} d\mu_\gamma &= \prod_{n=1}^k \frac{i}{2\pi \gamma_n^2} \int_{\mathbb{C}} |w|^{2m_n} e^{-\frac{|w|^2}{\gamma_n^2}} dw d\bar{w} \\
&= \prod_{n=1}^k \frac{1}{\pi \gamma_n^2} \int_{\mathbb{R}^2} (x^2 + y^2)^{m_n} e^{-\frac{x^2 + y^2}{\gamma_n^2}} dx dy \\
&= \prod_{n=1}^k \frac{2}{\gamma_n^2} \int_0^\infty r^{2m_n} e^{-\frac{r^2}{\gamma_n^2}} r dr \\
&= \prod_{n=1}^k \gamma^{2m_n} \int_0^\infty u^{m_n} e^{-u} du \\
&= \gamma^{2m} m!. \quad \square
\end{aligned}$$

The following is the main result in this paper.

Proposition 2. Let E denote a fully nuclear space with basis $(e_n)_{n=1}^\infty$, strong dual E' and dual basis $(e'_n)_{n=1}^\infty$. Let $\sum_{n=1}^\infty \eta_n e'_n$ belong to E'_β , $\eta_n \geq 0$ for all n , and suppose $f \in \mathcal{H}(E)$ is of η -exponential type. Let $\sum_{n=1}^\infty \gamma_n e'_n \in E'_\beta$, $\gamma_n \geq 0$ all n , be chosen so that $\sum_{n=1}^\infty \eta_n / \gamma_n < \infty$. If $D: E'_\beta \rightarrow E$ denotes the densely defined linear operator $D(\sum_{n=1}^\infty w_n e'_n) := \sum_{n=1}^\infty \gamma_n^{-2} w_n e_n$ and μ_γ denotes the measure on E'_β that we have previously associated with γ , then

$$f(z) = \int_{E'_\beta} e^{\langle z, w \rangle} \cdot (f \circ D)(w) d\mu_\gamma(w) \quad (1)$$

for all $z \in E$.

Proof. Let $f(z) = \sum_{m \in \mathbb{N}(\mathbb{N})} a_m z^m$ for all $z \in E$. By our hypothesis there exist $a > 0$ and $b > 0$ such that $|a_m| \leq ab^{|m|} \eta^m / m!$ for all $m \in \mathbb{N}(\mathbb{N})$. Since

$$\begin{aligned} \sum_{m \in \mathbb{N}(\mathbb{N})} |a_m| \cdot |(D(w))^m| &\leq a \sum_{m \in \mathbb{N}(\mathbb{N})} b^{|m|} \eta^m (|w| \gamma^{-2})^m / m! \\ &= a \sum_{m \in \mathbb{N}(\mathbb{N})} \frac{b^{|m|} (|w| \eta \gamma^{-2})^m}{m!} \\ &= ae^{b\|w\|_{\eta\gamma^{-2}}} \end{aligned} \quad (2)$$

and

$$\sum_{n=1}^{\infty} \left(\frac{\eta_n}{\gamma_n^2} \right) \gamma_n = \sum_{n=1}^{\infty} \frac{\eta_n}{\gamma_n} < \infty.$$

Lemma 2 implies that the mapping

$$f \circ D : w \in E'_\beta \rightarrow \sum_{m \in \mathbb{N}(\mathbb{N})} a_m \cdot (D(w))^m$$

converges pointwise to an element in $\mathcal{L}^p(\mu_\gamma)$ for all $p \geq 1$.

If $|z| := \sum_{n=1}^{\infty} |z_n| e_n \in E$ and $w := \sum_{n=1}^{\infty} w_n e'_n \in E'_\beta$, then

$$|e^{\sum_{n=1}^{\infty} z_n \cdot \bar{w}_n}| \leq e^{\sum_{n=1}^{\infty} |z_n| \cdot |w_n|} = \sum_{m \in \mathbb{N}(\mathbb{N})} \frac{|z|^m \cdot |w|^m}{m!} = e^{\|w\|_{|z|}} \quad (3)$$

and, since $\sum_{n=1}^{\infty} |z_n| \cdot \gamma_n < \infty$, Lemma 2 implies that the mapping $w \in E'_\beta \rightarrow e^{\sum_{n=1}^{\infty} |z_n| |\bar{w}_n|}$ belongs to $\mathcal{L}^p(\mu_\gamma)$ for all $p, 1 \leq p < \infty$.

By Hölder's inequality the mapping

$$w \in E'_\beta \rightarrow e^{\langle z, w \rangle} \cdot (f \circ D)(w)$$

is integrable and, by (2) and (3), we may integrate term by term to obtain, using Lemma 3,

$$\begin{aligned} \int_{E'_\beta} e^{\langle z, w \rangle} \cdot (f \circ D)(w) d\mu_\gamma(w) &= \int_{E'_\beta} \sum_{m', m \in \mathbb{N}(\mathbb{N})} \frac{z^{m'} \bar{w}^{m'}}{m'!} a_m (D(w))^m d\mu_\gamma \\ &= \sum_{m', m \in \mathbb{N}(\mathbb{N})} \frac{a_m z^{m'}}{m'!} \cdot \gamma^{-2m} \int_{E'_\beta} w^m \bar{w}^{m'} d\mu_\gamma \\ &= \sum_{m \in \mathbb{N}(\mathbb{N})} \frac{a_m z^m}{m!} \cdot \gamma^{-2m} m! \gamma^{2m} \\ &= \sum_{m \in \mathbb{N}(\mathbb{N})} a_m z^m \\ &= f(z). \end{aligned}$$

This proves (1) and completes the proof. \square

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